



NORTH-HOLLAND

## Inequalities for Permanents of Hermitian Matrices

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### ABSTRACT

For given integers  $n_1, n_2 \geq 1$ , we consider two hermitian matrices of order  $n = n_1 + n_2$ , written in block form:

$$A = \begin{pmatrix} A_{11} & C_{12} \\ C_{21} & A_{22} \end{pmatrix}, \quad B = \begin{pmatrix} B_{11} & C_{12} \\ C_{21} & B_{22} \end{pmatrix},$$

where every matrix  $X_{ij}$  has dimension  $n_i \times n_j$ ,  $1 \leq i, j \leq 2$ . It is proved that if  $A_{11} \geq B_{11} \geq 0$ ,  $A_{22} \geq B_{22} \geq 0$ , then  $\text{per } A \geq \text{per } B \geq 0$ . © 1997 Elsevier Science Inc.

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All matrices considered in this paper have entries belonging to the complex field  $C$ .

Let  $A = (a_{ij})$  be a matrix of order  $n$ , and let  $\text{per } A$  denote the permanent of  $A$ ; that is,

$$\text{per } A = \sum_{\sigma \in S_n} a_{1\sigma_1} \cdots a_{n\sigma_n},$$

where  $S_n$  is the set of all  $n!$  permutations  $\sigma = (\sigma_1, \dots, \sigma_n)$  of the set  $\{1, \dots, n\}$ . Let  $A = BC$ , where  $B = (b_{ik})$  and  $C = (c_{kj})$  are respectively  $n \times m$  and  $m \times n$  matrices,  $n \leq m$ . By the Binet-Cauchy formula for

**LINEAR ALGEBRA AND ITS APPLICATIONS 263:63–74 (1997)**

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655 Avenue of the Americas, New York, NY 10010

0024-3795/97/\$17.00  
PII S0024-3795(96)00508-3

permanents,

$$\text{per } A = \frac{1}{n!} \sum_{1 \leq k_1, \dots, k_n \leq m} \text{per} \begin{pmatrix} b_{1k_1} & \cdots & b_{1k_n} \\ \vdots & & \vdots \\ b_{nk_1} & \cdots & b_{nk_n} \end{pmatrix} \text{per} \begin{pmatrix} c_{k_1 1} & \cdots & c_{k_1 n} \\ \vdots & & \vdots \\ c_{k_n 1} & \cdots & c_{k_n n} \end{pmatrix}.$$

Let  $S(n)$  be the set of hermitian matrices of order  $n$ , and let  $S^+(n)$  be the set of positive semidefinite matrices. We write  $A \geq B$  for  $A, B \in S(n)$  if  $A - B \in S^+(n)$ .

EXAMPLE 1. Let  $A = (a_{ij}) \in S^+(n)$ , let  $x = (x_1, \dots, x_n) \in C^n$  be any (variable) vector, and let  $y = (y_1, \dots, y_n) \in C^n$  be any (fixed) vector. By the Cauchy-Schwarz inequality

$$\begin{aligned} & \left( \sum_{1 \leq i, j \leq n} a_{ij} x_i \bar{x}_j \right) \left( \sum_{1 \leq i, j \leq n} a_{ij} y_i \bar{y}_j \right) \\ & \geq \left( \sum_{1 \leq i, j \leq n} a_{ij} x_i \bar{y}_j \right) \left( \overline{\sum_{1 \leq i, j \leq n} a_{ij} x_i \bar{y}_j} \right) \geq 0. \end{aligned}$$

Set

$$\begin{aligned} b_i &= \sum_{1 \leq j \leq n} a_{ij} \bar{y}_j, \quad 1 \leq i \leq n, \\ b &= \sum_{1 \leq i, j \leq n} a_{ij} y_i \bar{y}_j. \end{aligned}$$

Therefore,  $b \geq 0$ , and if  $b > 0$ , we obtain

$$\sum_{1 \leq i, j \leq n} a_{ij} x_i \bar{x}_j \geq \frac{(\sum_{1 \leq i \leq n} b_i x_i)(\overline{\sum_{1 \leq i \leq n} b_i x_i})}{b} = \sum_{1 \leq i, j \leq n} \frac{b_i \bar{b}_j}{b} x_i \bar{x}_j \geq 0.$$

So  $A \geq B \geq 0$ , where

$$B = \left( \frac{b_i \bar{b}_j}{b} \right)$$

is a hermitian matrix of rank 1.

The following representation of matrices belonging to  $S^+(n)$  is often applied. Let  $A \in S^+(n)$ , and let  $\text{rank } A \leq m$ . Then there exists an  $n \times m$  matrix  $C$  such that  $A = CC^*$ .

Now let  $1 \leq r \leq n$ ,  $H, K \subset \{1, \dots, n\}$ ,  $|H| = |K| = r$ . We denote by  $A(H, K)$  the corresponding submatrix of order  $r$  of the matrix  $A$ . Then

$$A(H, K) = C(H, I_m)C^*(I_m, K),$$

where  $I_m = \{1, \dots, m\}$ . By the Binet-Cauchy formula

$$\text{per } A(H, K) = \frac{1}{r!} \sum_{1 \leq i_1, \dots, i_r \leq m} \text{per } C(H; i_1, \dots, i_r) \text{per } C^*(i_1, \dots, i_r; K).$$

Thus,

$$\text{per } A(H, K) = \frac{1}{r!} \sum_{1 \leq i_1, \dots, i_r \leq m} \text{per } C(H; i_1, \dots, i_r) \overline{\text{per } C(K; i_1, \dots, i_r)}.$$

**LEMMA.** *Let  $A \in S^+(n)$ ,  $B \in S^+(n)$ ,  $A \geq B$ , and let  $r$  be a given positive integer,  $1 \leq r \leq n$ . Then there exist finite sets  $L, M$ ,  $L \supset M$ , and a family  $(c_\lambda)_{\lambda \in L}$  of complex valued functions defined on the set*

$$V = \{H \subset \{1, \dots, n\} \mid |H| = r\}$$

*such that for all  $H, K \in V$  the equalities*

$$\text{per } A(H, K) = \sum_{\lambda \in L} c_\lambda(H) \overline{c_\lambda(K)},$$

$$\text{per } B(H, K) = \sum_{\lambda \in M} c_\lambda(H) \overline{c_\lambda(K)}$$

*hold.*

*Proof.* For the matrices  $B, A - B \in S^+(n)$  there exist matrices  $C_1, C_2$  of order  $n$  such that  $B = C_1 C_1^*$ ,  $A - B = C_2 C_2^*$ , and thus  $A = C_1 C_1^* +$

$C_2 C_2^*$ . Let

$$C_1 = \begin{pmatrix} c_{11} & \cdots & c_{1n} \\ \vdots & & \vdots \\ c_{n1} & \cdots & c_{nn} \end{pmatrix}, \quad C_2 = \begin{pmatrix} c_{1,n+1} & \cdots & c_{1,2n} \\ \vdots & & \vdots \\ c_{n,n+1} & \cdots & c_{n,2n} \end{pmatrix},$$

and set

$$C = \begin{pmatrix} c_{11} & \cdots & c_{1n} & c_{1,n+1} & \cdots & c_{1,2n} \\ \vdots & & \vdots & \vdots & & \vdots \\ c_{n1} & \cdots & c_{nn} & c_{n,n+1} & \cdots & c_{n,2n} \end{pmatrix}.$$

Then  $A = CC^*$ . Therefore, for any  $H, K \in V$  we have

$$\text{per } A(H, K) = \frac{1}{r!} \sum_{1 \leq i_1, \dots, i_r \leq 2n} \text{per } C(H; i_1, \dots, i_r) \overline{\text{per } C(K; i_1, \dots, i_r)},$$

$$\text{per } B(H, K) = \frac{1}{r!} \sum_{1 \leq i_1, \dots, i_r \leq n} \text{per } C(H; i_1, \dots, i_r) \overline{\text{per } C(K; i_1, \dots, i_r)}.$$

The second equality follows from the fact that the first  $n$  columns of the matrix  $C$  coincide with the corresponding columns of the matrix  $C_1$ .

Now let  $L = \{1, \dots, 2n\}^r$ ,  $M = \{1, \dots, n\}^r$ ; then for  $\lambda = (i_1, \dots, i_r) \in L$ ,  $H \in V$  set

$$c_\lambda(H) = \frac{1}{\sqrt{r!}} \text{per } C(H; i_1, \dots, i_r).$$

The lemma is proved. ■

Obviously, the lemma is true also for  $r = 0$ . We now present an example of application of the lemma.

**EXAMPLE 2.** Let  $m \geq 1$ ,  $n, r, 1 \leq r \leq n$ , be given integers, and denote

$$V = \{H \subset \{1, \dots, n\} \mid |H| = r\}.$$

For  $A_1, \dots, A_m \in S^+(n)$  set

$$F(A_1, \dots, A_m) = \sum_{(H, K) \in V \times V} \text{per } A_1(H, K) \cdots \text{per } A_m(H, K).$$

Now, if  $A_1, \dots, A_m \in S^+(n)$ ,  $B_1, \dots, B_m \in S^+(n)$  satisfy  $A_1 \geq B_1, \dots, A_m \geq B_m$ , then

$$F(A_1, \dots, A_m) \geq F(B_1, \dots, B_m).$$

Indeed, by the lemma, for every  $i$ ,  $1 \leq i \leq m$ , there exist finite sets  $L_i, M_i$ ,  $L_i \supset M_i$ , and a family of functions  $(c_{\lambda_i}^{(i)})_{\lambda_i \in L_i}$  where  $c_{\lambda_i}^{(i)}: V \rightarrow C$ , such that

$$\text{per } A_i(H, K) = \sum_{\lambda_i \in L_i} c_{\lambda_i}^{(i)}(H) \overline{c_{\lambda_i}^{(i)}(K)},$$

$$\text{per } B_i(H, K) = \sum_{\lambda_i \in M_i} c_{\lambda_i}^{(i)}(H) \overline{c_{\lambda_i}^{(i)}(K)}$$

for all  $(H, K) \in V \times V$ .

Now we consider the sets  $L = L_1 \times \dots \times L_m$ ,  $M = M_1 \times \dots \times M_m$ . Obviously,  $L \supset M$ . For  $\lambda = (\lambda_1, \dots, \lambda_m) \in L$  we set

$$c_\lambda = c_{\lambda_1}^{(1)} \dots c_{\lambda_m}^{(m)}: V \rightarrow C.$$

We have

$$F(A_1, \dots, A_m) = \sum_{(H, K) \in V \times V} \sum_{\lambda \in L} c_\lambda(H) \overline{c_\lambda(K)},$$

$$F(B_1, \dots, B_m) = \sum_{(H, K) \in V \times V} \sum_{\lambda \in M} c_\lambda(H) \overline{c_\lambda(K)},$$

$$F(A_1, \dots, A_m) - F(B_1, \dots, B_m) = \sum_{(H, K) \in V \times V} \sum_{\lambda \in L \setminus M} c_\lambda(H) \overline{c_\lambda(K)},$$

$$= \sum_{\lambda \in L \setminus M} \sum_{(H, K) \in V \times V} c_\lambda(H) \overline{c_\lambda(K)},$$

$$= \sum_{\lambda \in L \setminus M} \left| \sum_{H \in V} c_\lambda(H) \right|^2 \geq 0.$$

Our assertion is thus proved.

We note that if  $A \in S^+(n)$ ,  $B \in S^+(n)$ ,  $A \geq B$ , then  $\bar{A} \in S^+(n)$ ,  $\bar{B} \in S^+(n)$ ,  $\bar{A} \geq \bar{B}$ . Therefore, we can obtain from the inequality,

$$F(A_1, \dots, A_m) \geq F(B_1, \dots, B_m)$$

similar inequalities, in which some of the pairs  $(A_i, B_i)$  are replaced by  $(\bar{A}_i, \bar{B}_i)$ . For instance, for  $m = 3$ , we have

$$F(A_1, \bar{A}_2, A_3) \geq F(B_1, \bar{B}_2, B_3).$$

Note that from Example 1 [for  $y = (1, \dots, 1) \in C^n$ ] and Example 2 (for  $m = 1$ ) follows the truth of the conjecture in the paper [1] (Problem 1), which is proved in [2] (Theorem 3).

We now consider block matrices. For given integers  $n_1, n_2 \geq 1$ , let  $X$  be a matrix of order  $n = n_1 + n_2$ , written in block form:

$$X = \begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix},$$

where the matrix  $X_{ij}$  has dimension  $n_i \times n_j$ ,  $1 \leq i, j \leq 2$ . Let  $I_1 = \{1, \dots, n_1\}$ ,  $I_2 = \{n_1 + 1, \dots, n_1 + n_2\}$ ,  $I = I_1 \cup I_2 = \{1, \dots, n\}$ . Then, for  $H, K \subset I$ ,  $|H| = |K|$ , let

$$p(H, K) = \text{per } X(H, K).$$

Using the Laplace theorem, we expand  $\text{per } X$  relative to the first  $n_1$  rows of  $X$ :

$$\text{per } X = \sum_{H \subset I, |H|=n_1} p(I_1, H) p(I_2, I \setminus H). \quad (1)$$

For a fixed set  $H \subset I$ ,  $|H| = n_1$ , let  $i_1 = |H \cap I_1|$ . Then  $|H \cap I_2| = n_1 - i_1$ . Expanding  $p(I_1, H)$  relative to the  $i_1$  columns of  $X(I_1, H)$ , which belong to  $I_1$ , we obtain

$$p(I_1, H) = \sum_{J_1 \subset I_1, |J_1|=i_1} p(J_1, H \cap I_1) p(I_1 \setminus J_1, H \cap I_2).$$

We have

$$|(I \setminus H) \cap I_1| = |I_1 \setminus H \cap I_1| = n_1 - i_1,$$

$$|(I \setminus H) \cap I_2| = |I_2 \setminus H \cap I_2| = n_2 - n_1 + i_1.$$

Expanding  $p(I_2, I \setminus H)$  relative to the  $n_2 - n_1 + i_1$  columns of  $X(I_2, I \setminus H)$ , which belong to  $I_2$ , we obtain

$$\begin{aligned} p(I_2, I \setminus H) \\ = \sum_{J_2 \subset I_2, |J_2| = n_2 - n_1 + i_1} p(J_2, I_2 \setminus H \cap I_2) p(I_2 \setminus J_2, I_1 \setminus H \cap I_1). \end{aligned}$$

Let  $H_1 = H \cap I_1$ ,  $H_2 = I_2 \setminus H \cap I_2$ . Then

$$\begin{aligned} p(I_1, H) p(I_2, I \setminus H) &= \sum_{\substack{J_1 \subset I_1, J_2 \subset I_2 \\ |J_1| = |H_1|, |J_2| = |H_2|}} \\ &\quad p(J_1, H_1) p(I_1 \setminus J_1, I_2 \setminus H_2) p(J_2, H_2) \\ &\quad \times p(I_2 \setminus J_2, I_1 \setminus H_1). \end{aligned}$$

We return to the set  $H \subset I$ ,  $|H| = n_1$ . The choice of such a set is equivalent to the choice of the pair of sets  $(H \cap I_1, H \cap I_2)$ . Obviously,  $H \cap I_1 \subset I_1$ ,  $H \cap I_2 \subset I_2$ ,  $|H \cap I_1| + |H \cap I_2| = n_1$ . In our notation

$$H \cap I_1 = H_1, \quad H \cap I_2 = I_2 \setminus H_2,$$

so that  $|H_1| + n_2 - |H_2| = n_1$ ,  $|H_1| - |H_2| = n_1 - n_2$ . Thus, (1) can be written in the form

$$\begin{aligned} \text{per } X &= \sum_{\substack{H_1 \subset I_1, H_2 \subset I_2 \\ |H_1| - |H_2| = n_1 - n_2 \\ J_1 \subset I_1, J_2 \subset I_2 \\ |J_1| = |H_1|, |J_2| = |H_2|}} p(J_1, H_1) p(J_2, H_2) p(I_1 \setminus J_1, I_2 \setminus H_2) \\ &\quad \times p(I_2 \setminus J_2, I_1 \setminus H_1). \end{aligned} \tag{2}$$

We now take  $t \in C$  and consider the matrix

$$X(t) = \begin{pmatrix} X_{11} & tX_{12} \\ \bar{t}X_{21} & X_{22} \end{pmatrix}.$$

Then  $\text{per } X(t)$  is a polynomial in  $t, \bar{t}$ . Calculating  $\text{per } X(t)$  by (2), we consider, in the sum, the term corresponding to a given  $(H_1, H_2, J_1, J_2)$ . Its degree in  $t$  is equal to  $n_1 - |H_1| = n_2 - |H_2|$ , and its degree in  $\bar{t}$  is equal to  $n_2 - |H_2| = n_1 - |H_1|$ , i.e., the degrees in  $t$  and  $\bar{t}$  are equal. Let  $k = n_1 - |H_1| = n_2 - |H_2|$  be the common degree. Then  $|H_1| = n_1 - k$ ,  $|H_2| = n_2 - k$ ; therefore  $0 \leq k \leq \min\{n_1, n_2\} = m$ . Thus,

$$\text{per } X(t) = \sum_{0 \leq k \leq m} p_k(X) |t|^{2k}, \quad t \in C.$$

For all  $k$ ,  $0 \leq k \leq m$ , we have

$$\begin{aligned} p_k(X) = & \sum_{\substack{H_1 \subset I_1, H_2 \subset I_2 \\ J_1 \subset I_1, J_2 \subset I_2 \\ |H_1| = |J_1| = n_1 - k \\ |H_2| = |J_2| = n_2 - k}} p(J_1, H_1) P(J_2, H_2) p(I_1 \setminus J_1, I_2 \setminus H_2) \\ & \times p(I_2 \setminus J_2, I_1 \setminus H_1). \end{aligned} \quad (3)$$

In particular,  $p_0(X) = \text{per } X_{11} \text{per } X_{22}$ .

We apply (3) to obtain a result about  $p_k(A)$ ,  $p_k(B)$  for two hermitian matrices of the form

$$A = \begin{pmatrix} A_{11} & C_{12} \\ C_{21} & A_{22} \end{pmatrix}, \quad B = \begin{pmatrix} B_{11} & C_{12} \\ C_{21} & B_{22} \end{pmatrix}.$$

**THEOREM.** *Assume that*

$$\begin{aligned} A_{11} &\in S^+(n_1), & B_{11} &\in S^+(n_1), & A_{11} &\geq B_{11}, \\ A_{22} &\in S^+(n_2), & B_{22} &\in S^+(n_2), & A_{22} &\geq B_{22}, \\ C_{12}^* &= C_{21}. \end{aligned}$$

*Then  $p_k(A) \geq p_k(B) \geq 0$  for all  $k$ ,  $0 \leq k \leq \min\{n_1, n_2\}$ .*



*Proof.* Note that, by our assumptions, the matrices  $A, B$  are hermitian [but, certainly, one cannot assert that  $A, B \in S^+(n)$ ]. We fix  $k, 0 \leq k \leq \min\{n_1, n_2\}$ .

For  $i = 1, 2$ , we apply the lemma (for  $r = n_i - k$ ) to the matrices

$$A_{ii} \in S^+(n_i), \quad B_{ii} \in S^+(n_i), \quad A_{ii} \geq B_{ii}.$$

It follows that there exist finite sets  $L_i, M_i, L_i \supset M_i$ , and a family

$$(c_{\lambda_i}^{(i)})_{\lambda_i \in L_i}$$

of complex valued functions on the set

$$V_i = \{H_i \subset I_i \mid |H_i| = n_i - k\},$$

such that

$$\text{per } A_{ii}(J_i, H_i) = \sum_{\lambda_i \in L_i} c_{\lambda_i}^{(i)}(J_i) \overline{c_{\lambda_i}^{(i)}(H_i)},$$

$$\text{per } B_{ii}(J_i, H_i) = \sum_{\lambda_i \in M_i} c_{\lambda_i}^{(i)}(J_i) \overline{c_{\lambda_i}^{(i)}(H_i)}$$

for all  $(J_i, H_i) \in V_i \times V_i$ . Hence

$$\begin{aligned} & \text{per } A_{11}(J_1, H_1) \text{per } A_{22}(J_2, H_2) \\ &= \sum_{(\lambda_1, \lambda_2) \in L_1 \times L_2} c_{\lambda_1}^{(1)}(J_1) c_{\lambda_2}^{(2)}(J_2) \overline{c_{\lambda_1}^{(1)}(H_1) c_{\lambda_2}^{(2)}(H_2)}, \end{aligned} \quad (4)$$

$$\begin{aligned} & \text{per } B_{11}(J_1, H_1) \text{per } B_{22}(J_2, H_2) \\ &= \sum_{(\lambda_1, \lambda_2) \in M_1 \times M_2} c_{\lambda_1}^{(1)}(J_1) c_{\lambda_2}^{(2)}(J_2) \overline{c_{\lambda_1}^{(1)}(H_1) c_{\lambda_2}^{(2)}(H_2)} \end{aligned} \quad (5)$$

for all  $(J_1, H_1) \in V_1 \times V_1, (J_2, H_2) \in V_2 \times V_2$ .

Define  $L = L_1 \times L_2$  and  $M = M_1 \times M_2$ . We have  $L \supset M$ . We also define the family  $(c_\lambda)_{\lambda \in L}$  of functions by

$$c_\lambda(H_1, H_2) = c_{\lambda_1}^{(1)}(H_1) \overline{c_{\lambda_2}^{(2)}(H_2)}$$

for all  $\lambda = (\lambda_1, \lambda_2) \in L$ ,  $(H_1, H_2) \in V_1 \times V_2$ . In terms of this notation, (4) and (5) can be written in the form

$$\text{per } A_{11}(J_1, H_1) \text{per } A_{22}(J_2, H_2) = \sum_{\lambda \in L} c_\lambda(J_1, H_2) \overline{c_\lambda(H_1, J_2)}, \quad (6)$$

$$\text{per } B_{11}(J_1, H_1) \text{per } B_{22}(J_2, H_2) = \sum_{\lambda \in M} c_\lambda(J_1, H_2) \overline{c_\lambda(H_1, J_2)} \quad (7)$$

for all  $(J_1, H_1) \in V_1 \times V_1$ ,  $(J_2, H_2) \in V_2 \times V_2$ .

For  $(H_1, H_2) \in V_1 \times V_2$  we set

$$d(H_1, H_2) = \text{per } A(I_1 \setminus H_1, I_2 \setminus H_2),$$

$$d^*(H_1, H_2) = \text{per } A(I_2 \setminus H_2, I_1 \setminus H_1).$$

Since  $C_{21} = C_{12}^*$ , we have  $d^*(H_1, H_2) = \overline{d(H_1, H_2)}$  for all  $(H_1, H_2) \in V_1 \times V_2$ .

Let  $V = V_1 \times V_1 \times V_2 \times V_2$ . From (3), (6) and (7) it follows that

$$p_k(A) = \sum_{(H_1, J_1, H_2, J_2) \in V} \left( \sum_{\lambda \in L} c_\lambda(J_1, H_2) \overline{c_\lambda(H_1, J_2)} \right) d(J_1, H_2) d^*(H_1, J_2) \quad (8)$$

and

$$p_k(B) = \sum_{(H_1, J_1, H_2, J_2) \in V} \left( \sum_{\lambda \in M} c_\lambda(J_1, H_2) \overline{c_\lambda(H_1, J_2)} \right) \times d(J_1, H_2) d^*(H_1, J_2). \quad (9)$$

For  $\lambda \in L$  we set

$$G(\lambda) = \sum_{(H_1, J_1, H_2, J_2) \in V} c_\lambda(J_1, H_2) \overline{c_\lambda(H_1, J_2)} d(J_1, H_2) d^*(H_1, J_2).$$

For  $(H_1, J_2) \in V_1 \times V_2$  we have  $d^*(H_1, J_2) = \overline{d(H_1, J_2)}$ . Therefore,

$$\begin{aligned} G(\lambda) &= \sum_{(H_1, J_1, H_2, J_2) \in V_1 \times V_1 \times V_2 \times V_2} c_\lambda(J_1, H_2) \\ &\quad \times d(J_1, H_2) \overline{c_\lambda(H_1, J_2) d(H_1, J_2)} \\ &= \sum_{(J_1, H_2) \in V_1 \times V_2} c_\lambda(J_1, H_2) d(J_1, H_2) \\ &\quad \cdot \sum_{(H_1, J_2) \in V_1 \times V_2} \overline{c_\lambda(H_1, J_2) d(H_1, J_2)} \\ &= \left| \sum_{(J_1, H_2) \in V_1 \times V_2} c_\lambda(J_1, H_2) d(J_1, H_2) \right|^2 \geq 0 \end{aligned}$$

for all  $\lambda \in L$ .

Changing the order of the summation in (8) and (9), we obtain

$$p_k(A) = \sum_{\lambda \in L} G(\lambda), \quad p_k(B) = \sum_{\lambda \in M} G(\lambda).$$

Also,  $L \supset M$ ; thus  $p_k(A) \geq p_k(B) \geq 0$ .

The theorem thus is proved. ■

**COROLLARY.** *Assume that the conditions of the theorem hold. Then*

$$\text{per } A \geq \text{per } B \geq 0.$$

Indeed, this follows from the equalities

$$\text{per } A = \sum_{0 \leq k \leq \min\{n_1, n_2\}} p_k(A), \quad \text{per } B = \sum_{0 \leq k \leq \min\{n_1, n_2\}} p_k(B).$$

The example of the hermitian matrices

$$A = \begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 \\ 1 & 1 & 0 & -1 \\ 1 & -1 & -1 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \\ 1 & 1 & 0 & -1 \\ 1 & -1 & -1 & 0 \end{pmatrix}$$

shows that the natural generalization of the theorem to the case of three blocks ( $n_1 = 2$ ,  $n_2 = 1$ ,  $n_3 = 1$ ) is not possible, because

$$\text{per } A = -2, \quad \text{per } B = 0.$$

*I got the idea of writing this paper after reading the interesting work [1], in which similar questions were discussed.*

*I thank Professors R. Loewy and D. London for fruitful discussions.*

#### REFERENCES

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*Received 18 December 1995; accepted 23 August 1996*